# NAVAL POSTGRADUATE SCHOOL Monterey, California





# **THESIS**

AN EVALUATION OF THE POISSON CLASS
OF TWO DIMENSIONAL EVASIVE GAME STRATEGIES
BY COMPUTER SIMULATION

by

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# An Evaluation of the Poisson Class of Two Dimensional Evasive Game Strategies by Computer Simulation

by

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## ABSTRACT

This paper evaluates five maneuvering strategies for an evader in a two dimensional continuous evasive game. An evader's movement, in two dimensions at constant speed, is simulated by choosing courses that are independent and distributed according to one of the five course change rules. The times between course changes are independent exponential random variables. An improvement over a previously established least upper bound on evader survivability is presented. The bulk of this paper is the presentation of evader survivability as a result of the maneuvering strategy he employs.

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# I. INTRODUCTION

A classic military problem with current application is:
how to maneuver a mobile target in order to prevent successful prediction of its position. For example how should a aircraft carrier maneuver to maximize its survivability against an ICBM attack?

Of primary importance to this problem is the time lag between the decision to fire at a target, made at time t, and the warhead detonation at time t+TL. This lag is called time-late and denoted as TL. The decision to initiate such an action is based in part upon knowing the target's position at time t while the effectiveness of that action is dependent upon the error in predicting that position at t+TL.

#### A. ICBM VERSUS AIRCRAFT CARRIER

Consider the ICMB versus aircraft carrier problem. Assume that the carrier operates in mid-ocean, possesses great endurance, can make sharp turns and has as its only kinematic restriction a constant speed, v. The carrier is referred to as the evader, E. The attacker, P, continuously observes E from a nearby unarmed trawler. P's weapon is a land based ICBM which has perfect accuracy, produces a lethal area A (this lethal area can have any shape) but does not have a mid-course guidance nor homing capability. Although P knows

E's position past and present, he also knows that his ICBM will have a one hour time-late. 1

P's problem is to predict E's position at time t+TL in order to initiate an attack at time t. E's problem, since he will not know of an attack until he observes the detonation, is to maneuver in such a way to confound P's prediction. E's movement should be random because any nonrandom movement would be vulnerable to extrapolation.

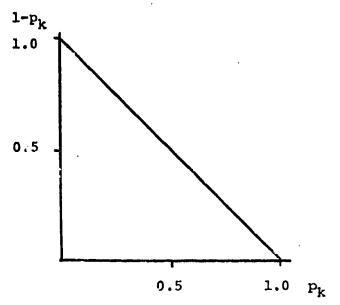
#### B. AN UPPER BOUND ON EVADER SURVIVABILITY

A lower bound on P's success,  $p_k$ , and consequently an upper bound on E's survivability,  $1-p_k$ , is known. P knows E's position at t+TL will be interior to or on a circle of radius v•TL centered on E's position at t (which is known). The enemy can then gaurantee a kill probability of at least  $A/\pi (v•TL)^2$  by choosing a lethal area randomly within the circle of uncertainty (a wedge of random orientation will do) [Ref. 4]. Then the maximum survivability E could attain would be  $1-A/\pi (v•TL)^2$ .

This upper bound on E's survivability is a function only of P's strength, that is the magnitude of A (the value  $\pi(v \cdot TL)^2$  is constant). Figure 1 is a graph of that survival function versus P's probability of success.

<sup>1</sup> Time-late is a summand of many factors in the command and control problem as well as the missle flight time. For the purpose used here it is sufficient to treat time-late in total and not consider its decomposition.

<sup>&</sup>lt;sup>2</sup>If E knows the time at which an attack is initiated then the problem is trivial.



Survivability Versus Attacker Strength
FIGURE 1

Unfortunately the specific set of rules for E to maneuver by to achieve the survivability depicted in Fig. 1 is not known.

# II. BACKGROUND

#### A. DISCRETE EVASIVE GAMES

It was felt that a two dimensional continuous game was too difficult to solve. So the approach was to solve a similar but easier game. It was assumed that the ocean was a linear set of discrete points and that E's mobility consisted of being able to jump either right or left to an adjacent point [Refs. 2 and 3]. Time-late became an integer number of jumps that E could make between the attack decision and warhead detonation. As in the exact problem E had no knowledge of the decision to attack.

Discrete problems of this type are called evasive games and are classified by the number of jumps constituting time-late. A one step discrete evasive game means E can move either left or right one jump prior to detonation. Game theory provides an immediate solution to that game; the value is  $p_k=0.5$ . Also there is an optimal strategy for E in that game. At each jump E should go left with probability one-half or right with probability one-half. Employment of such a rule for each jump guarantees E a survival probability of at least the game value, regardless of P's firing rule.

Having easily solved the one step game interest was focused on the two step game. In this game E was allowed two jumps during time-late. The solution has been obtained, but it was not as easy to achieve as that of the one step game [Ref.2].

The direction of the analysis was clear. Knowledge gained from solving the more simple games would be a stepping stone to the solution of the more difficult games. Eventually the assumptions of linearity and discreteness could be relaxed. Progress, however, in solving the discrete games has been very slow. Researchers are presently embroiled in solving the three step game.

#### B. A CONTINUOUS EVASIVE GAME

Washburn in Ref. 1 presented a different approach to analyzing the ICBM versus aircraft carrier problem. He developed the probability density function of a particle moving continuously in a two dimensional medium subject to a specific set of maneuvering rules. That approach was distinct from previous work because it addressed the exact problem. The results presented in this paper are an extension of that approach.

Washburn proposed the following strategy for E and analyzed the evader's subsequent survivability, first as a function of the attacker's strength and secondly as a function of a specific strategy parameter. E was to select courses from a uniform distribution. Course changes were to occur as a Poisson process. This meant the time between course changes would be exponentially distributed.

The exponential time between course changes has an intuitive appeal because of the memoryless property of that distribution. The memoryless property is: the probability that E will not change course in the future, given that he

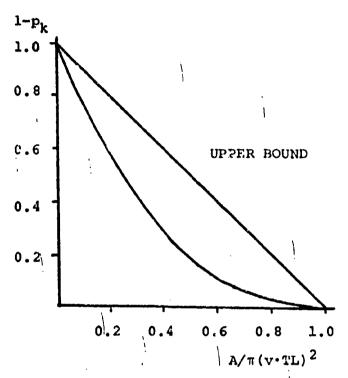
has not changed course for some observation period, is independent of the length of that period. Therefore, use of
the exponential time distribution should serve to confound a
prediction of future position by extrapolation, regardless
of the course distribution used. For example, suppose P's
attack decision rule required that he observe E maintain a
constant course for at least five hours prior to initiating
an attack. Such a procedure would not improve P's probability of a kill because the only information of any benefit
at the time an attack is initiated is E's position and last
course.

Figure 2 is a graph of the evader's maximum attainable survivability when using the strategy of uniform courses and exponential times versus P's strength for the optimal exponential parameter,  $\lambda$ . For comparison the upper bound on survivability is also presented.

"If we assume the parameters A,v,TL are known to both sides, then the evader can select  $\lambda$  to maximize the survivability. The evader will clearly be in trouble if he makes  $\lambda$  too small, because the kill probability is at least  $\exp(-\lambda \cdot TL)$ . On the other hand making course changes too frequently will lead to a density function that is highly peaked at the origin, which is equally undersirable..."
[Ref. 1].

<sup>&</sup>lt;sup>3</sup>The exponential parameter,  $\lambda$ , is the inverse of the mean time between course changes.

<sup>&</sup>lt;sup>4</sup>Exp( $-\lambda \cdot TL$ ) is the probability that E will make no course change during TL.



Minimum  $p_k$  for Optimal Parameter  $\lambda$  Versus Attacker Strength; Strategy Is Uniform Courses and  $exp(\lambda)$  Times

# FIGURE 2

"It is not known whether or not the optimal strategy for E is a Poisson strategy of the type just considered, or even whether the uniform distribution on angles is optimal within the class." [Ref. 2]

# III. RESULTS OF SIMULATING THE CONTINUOUS EVASIVE GAME

The goal of this research was to determine if the uniform course rule was optimal within the class of Poisson
strategies or to find a better rule if it was not. For
another rule to be better than the uniform one it would
have to enable E to attain a higher survivability than that
shown in Fig. 2.

The methodology of solving discrete games had not advanced sufficiently to achieve those goals. The methods used by Washburn were also not suitable because of the mathematical difficulty of the problem.

The Poisson class of strategies is, however, uniquely suited for analysis by computer simulation. This is due to the memoryless property of the exponential times between course changes. The results of such a simulation are presented in this paper in the form of improved survivability for the evader.

Five course change rules were evaluated in the simulation. The probability density function of each is presented on subsequent pages along with a graph of the resulting attacker's  $p_k$  versus attacker strength, denoted as  $S=A/\pi(v\cdot TL)^2$ . These graphs are for representative values of the parameter  $\alpha$ . Alpha,  $\alpha$ , is the product of time-late and the exponential parameter  $\lambda$ .

<sup>&</sup>lt;sup>5</sup>Course changes were assumed to be independent of the underlying Poisson process.

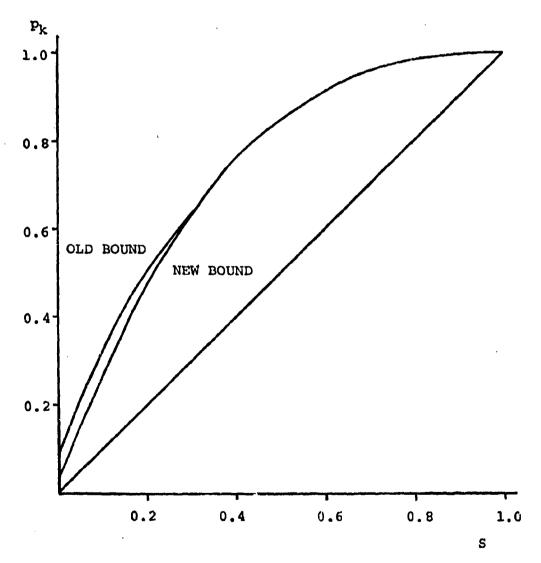
The simulation established a new lower bound on the  $p_k$  the evader could yield to the attacker. Figure 3 is a graph illustrating the improvement of the new bound over that found by Washburn. This new bound is the least lower bound of all the  $p_k$  versus S curves for the four values of  $\alpha$  and all rules simulated. Examples of such curves are shown in Figs. 5-9. The old bound in Fig. 3 is the lower bound of the  $p_k$  curves simulated using the uniform rule exclusively.

The minimal  $p_k$  as a function of  $\alpha$ , over the five rules, is shown in Fig. 4 for three specific attacker strength levels. The curves in Fig. 4 confirm the statement in Ref. 2 that the evader should turn most often, that is  $\alpha$  should be highest, against the weakest opponent.

Comparisons of the  $p_k$  curves of the different rules have shown that the uniform rule is not optimal for all attacker strengths and  $\alpha$  values. For example, the reverse course rule (see Fig. 7) was shown to be better than the uniform rule for  $\alpha=1$ . The difference between these two rules is illustrated in Fig. 10. Against a weak opponent (strength  $\leqslant$ .6) the evader would do better to use the reverse course rule rather than the uniform rule for  $\alpha=1$ . This improved survivability occurs because the reverse course rule created a "flatter" evader position density.

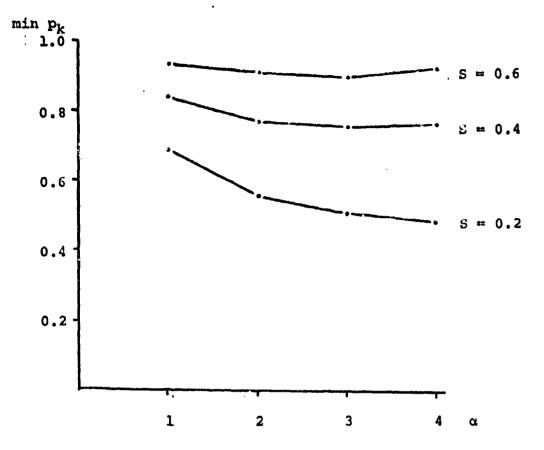
None of the five course rules evaluated produced a consistently smaller  $\mathbf{p}_k$  for all values of attacker strengths and  $\alpha$ . However, the left-right rule was dominated by the other four in all cases. Each of the five course rules was

simulated at six different levels of  $\alpha$  by varying ET. The graphs of  $p_k$  versus  $A/\pi(v \cdot TL)^2$  for each simulation are presented in the Computer Output section along with tabulated  $p_k$ 's for specific attacker strength levels as a function of the course rule and the  $\alpha$  used.



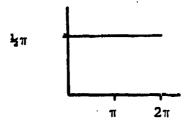
New Bound on  $\mathbf{p_k}$  That the Evader Can Yield as a Function of Attacker Strength

FIGURE 3



Minimum  $p_k$ , Overall Rules, Versus  $\alpha$ 

FIGURE 4



Density Function of Uniform Rule

FIGURE 5A

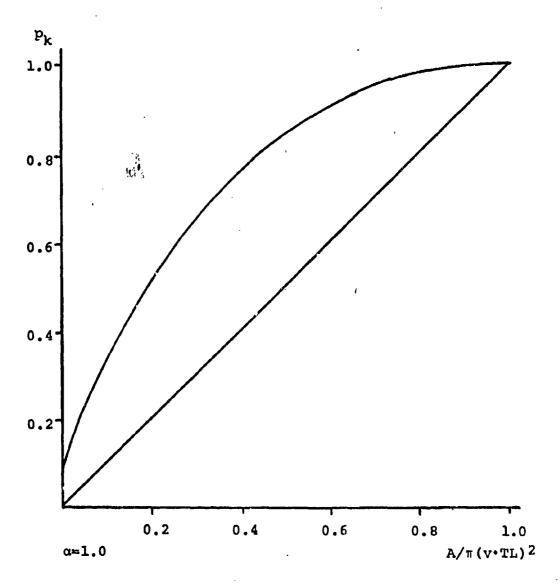
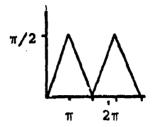


FIGURE 5B



Density Function of Modified Left-Right Rule

FIGURE 6A

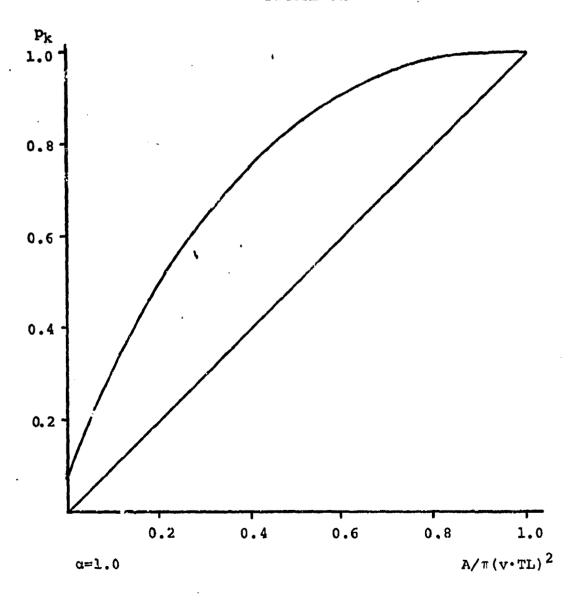
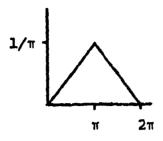


FIGURE 6B



Density Function of Reverse Course Rule

FIGURE 7A

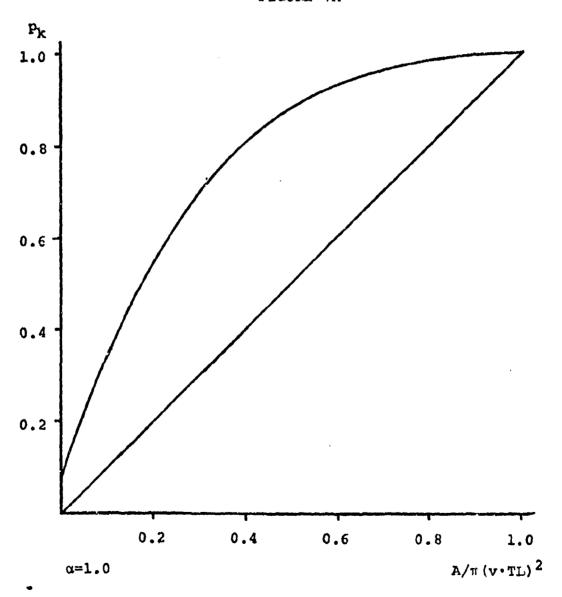


FIGURE 7B

Probability [Course Change =  $\pi/2$ ] = 0.5 Probability [Course Change =  $3\pi/2$ ] = 0.5

Density Function of Left-Right Rule

FIGURE 8A

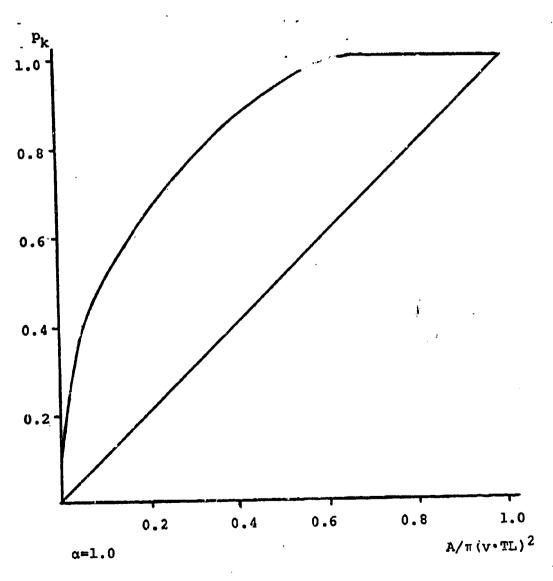
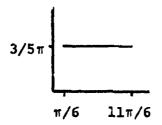


FIGURE 9B



Density Function of Truncated Uniform Rule

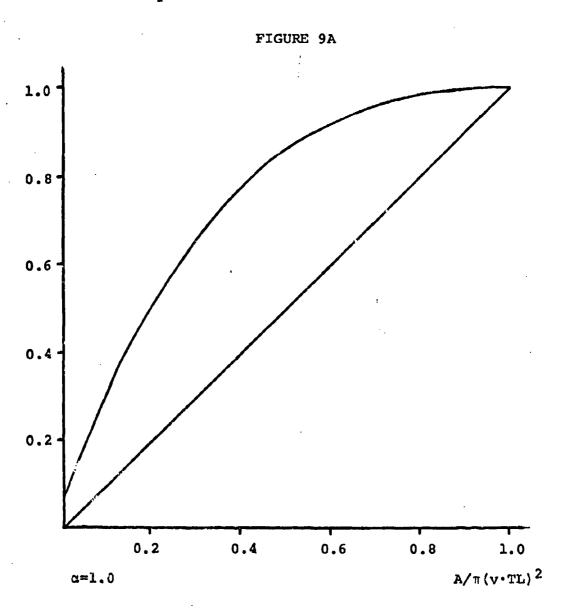
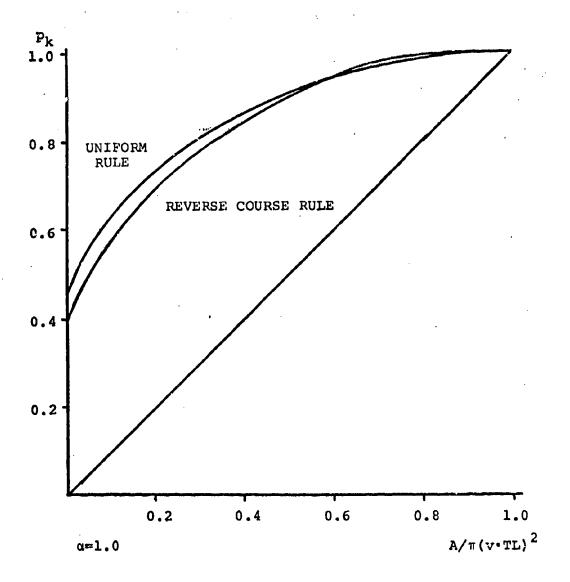


FIGURE 9B



A Comparison of the Tradeoffs Between the Uniform and Reverse Course Rules As a Function of Attacker Strength

FIGURE 10

# IV. SIMULATION MODEL

Let E's position at time t be at X=0, Y=0 of a cartesian coordinate system. Then rotate the axis until the positive abscissa is aligned on and pointing in E's last direction of travel. Then regardless of the course rule used by E there is at least  $\exp(-\alpha)$  probability that he will be at X=v·TL, Y=0 at time t+TL. This is the probability that E does not change course during TL. So the attacker's probability of killing E by centering a small portion of his lethal area at (v·TL,0) is  $\exp(-\alpha)$ . Then add to  $\exp(-\alpha)$  the integral of E's density function over that part of the uncertainty circle where the rest of the lethal area is targeted to determine the total  $p_k$ . The total amount of lethal area allocated in this manner is the numerator, A, of the attacker's strength function S.

A computer program to simulate the above computation was written in FORTRAN and run on the IBM 360. The program consisted of two phases, first the play of a strategy and secondly the scoring of that play.

#### A. SIMULATION OF A STRATEGY

To create a single play the evader's track was simulated from an initial position at time t to the resultant position at t+TL. The track was the result of a specific maneuvering strategy being simulated. A strategy was made up of two decision rules. The first rule determined the times between course changes which were exponential random variables with mean  $ET=1/\lambda$ . This rule was common throughout all of

the simulations, although the parameter ET was a variable. The second rule determined the magnitude of subsequent course changes. The only other kinematic restriction was a constant speed, v, for the evader.

To start a play datum was initialized by setting t=0, X(0)=0, Y(0)=0 and an initial course,  $c_1$ , was selected from the uniform distribution. Then a sequence of exponential times  $[t_i]_{i=1,N(TL)}^{6}$  were generated and a sequence of course changes,  $[c_i]_{i=2,N(TL)}$ , were generated using the course change rule. The evader's position at t=TL was

$$X(TL) = \sum_{i=1}^{N-1} v \cdot t_i \cdot (Cos(c_i) - Cos(c_N)) + v \cdot TL \cdot Cos(c_N)$$
 1.1

$$Y(TL) = \sum_{i=1}^{N-1} v \cdot t_i \cdot (Sin(c_i) - Sin(c_N)) + v \cdot TL \cdot Sin(c_N)$$
 1.2

#### B. SCORING THE PLAY

Once E's position at t=TL was determined that observation was scored. To score a play the coordinates of E's position, X(TL), Y(TL), had to be transformed. The purpose of the transformation was to make the observed position independent of the particular initial cource c<sub>1</sub>. The transformation was a rotation of the coordinate axis about the datum so the positive abscissa would be aligned in the direction of the initial course. The transformed position was:

<sup>&</sup>lt;sup>6</sup>The number of elements of this sequence, N(TL), is a Poisson random variable.

$$X''(TL) = X(TL)Cos(c_1) + Y(TL)Sin(c_1)$$
 2.1

$$Y'(TL) = Y(TL)Cos(c_1) - X(TL)Sin(c_1)$$
 2.2

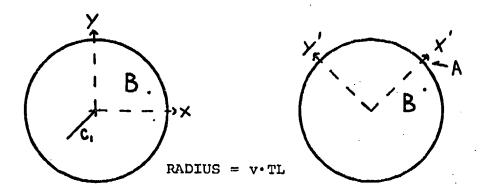
An example of this transformation is shown in Fig. 11.

If E had not made a course change during TL then his transformed position would have been

$$X^{\bullet}(TL) = V^{\bullet}TL$$
 3.1

$$Y'(TL) = 0$$
 3.2

A grid system of square cells was placed over the playing area of Fig. 11B and a determination was made as to



ORIGIN: Datum

B: X(TL), Y(TL)

C,: Initial Course

SAMPLE PLAY PRIOR TO TRANSFORMATION

ORIGIN: Datum

B: X'(TL), Y'(TL)

A: (v·TL,0)

SAMPLE PLAY AFTER THE TRANSFORMATION

FIGURE 11A

FIGURE 11B

which cell X'(TL), Y'(TL) was in. Each cell of the grid had an associated value which would represent the number of times a play resulted in an observation in that cell. When

The cumulative cell area was normalized by the factor  $\pi (v \cdot TL)^2$ .

the appropriate cell was determined, for the play being scored, that value was incremented by one.

A simulation run was composed of 16810 plays and scoring iterations for a strategy utilizing a specific course change rule. The input variables for a run, besides the course rule were v, TL and ET. At the end of a simulation run the grid system was a two dimensional histogram of E's position. The frequencies in the histogram were then ordered, accumulated and normalized to achieve cumulative cell probabilities. The ordering corresponded to the conservative assumption that P could divide his lethal area and target only those cells with the higher probabilities. These probabilities were then plotted against the cumulative cell area they represented. This graph was labeled p<sub>k</sub> versus attacker strength and was the primary output of the program.

Thirty simulation runs were made to investigate five different course change rules and six different values of ET. For all runs the following constant values were maintained, v=5 knots and TL=2 hours. The graphs from those runs are included in the Computer Output section. Each course change rule was simulated many different times, the only difference between runs being the pseudo random number generator seeds. This was done to check for the variability of the pk graph for that rule. In all such runs

The amount of area in a cell was denoted as cell size and equal to  $(2 \cdot TL/41)^2$ . The and v were held constant therefore cell size was always approximately  $1/4 \text{ nm}^2$ .

the resultant graphs were so similar that any difference was not distinguishable. For simulation run required two minutes and forty-five seconds using 125 K on the IBM 360.

# V. CONCLUSION

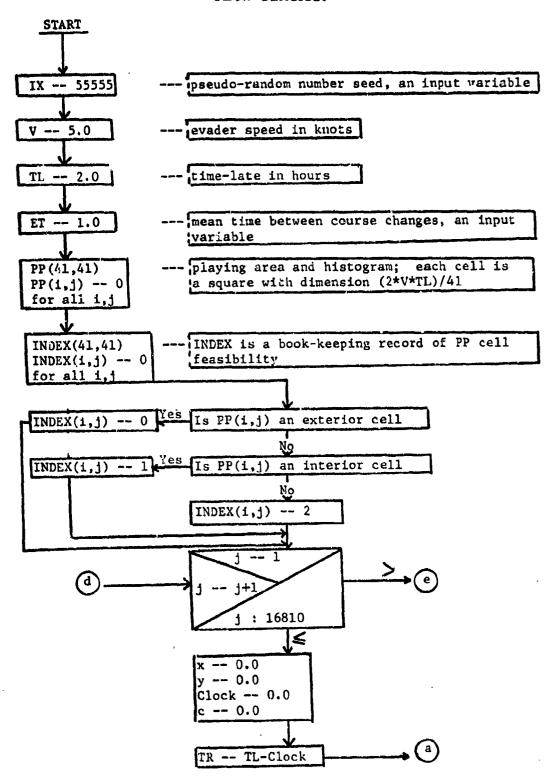
It was determined that the uniform course change rule is not optimal within the Poisson class of strategies. Comparison of various rules, see Fig. 10, showed that under certain conditions a single rule such as the reverse course change rule is better. Also the new lower bound on  $p_k$ , taken over all rules and values of  $\alpha$  simulated, is an improvement on the lower bound achieved from only the uniform rule.

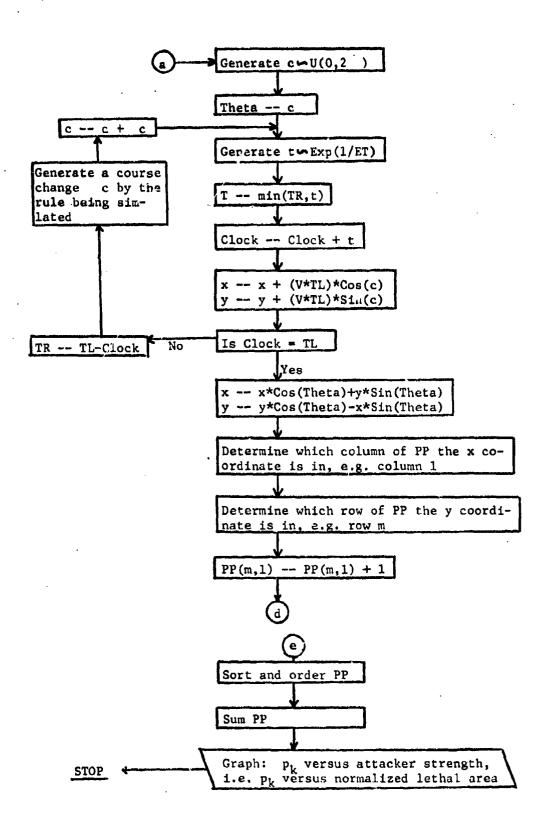
Certainly not all the possible course change rules were simulated. The rules evaluated, however, were representative of the broad class of possible rules. When compared to the uniform rule, all but one of the other rules showed that E could improve his situation if he knew P's strength by selecting the better rule for that encounter. The one rule that was consistently dominated was the left-right rule.

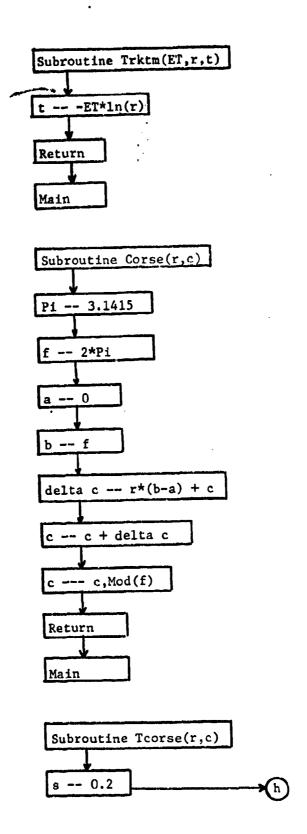
It remains unknown whether or not the optimal strategy is a Poisson strategy.

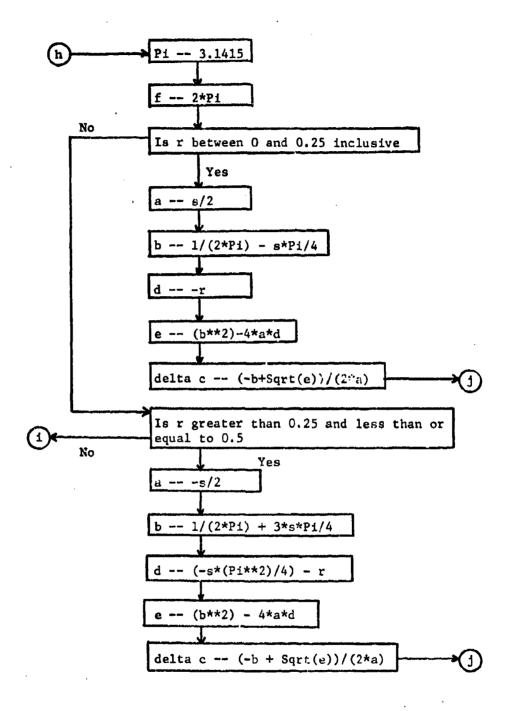
#### APPENDIX A

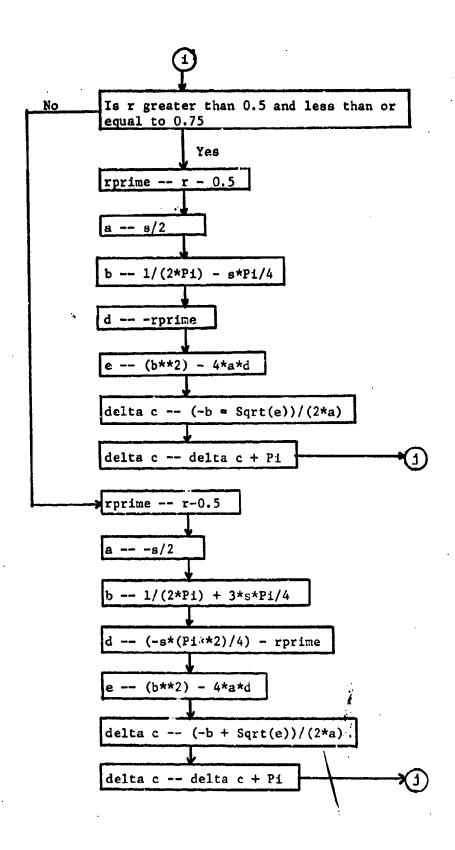
## FLOW DIAGRAM

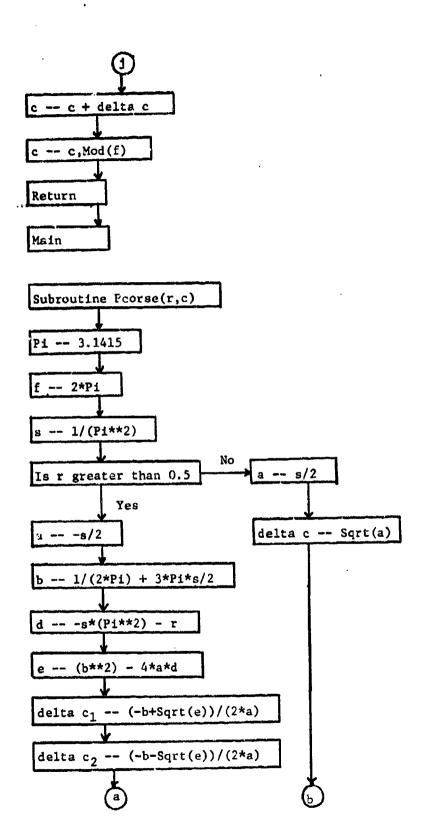


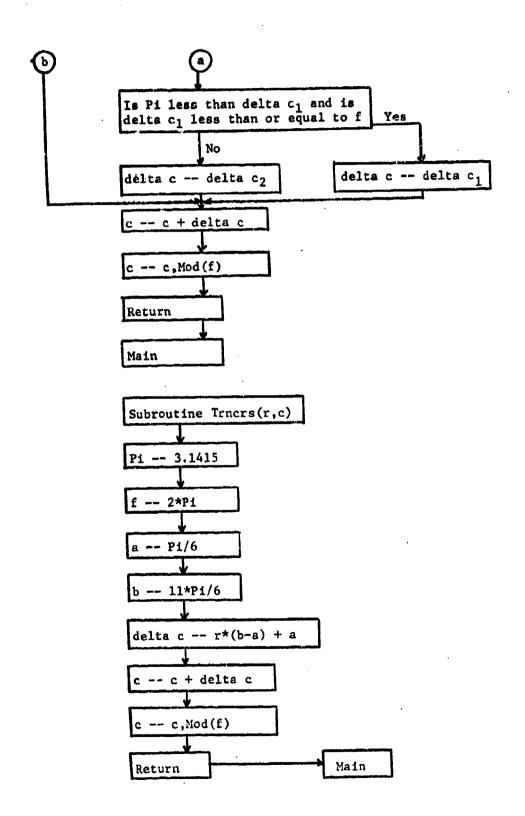


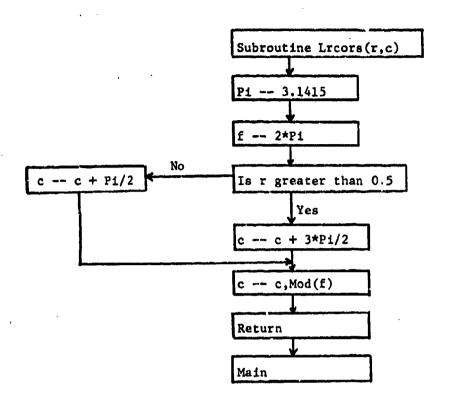












COMPUTER OUTPUT

### TL/ET

Rule	1.0	2.0	3.0	4.0
Uniform	.729	.580	.501	.486
Modified Left-Right	.737	.580	.501	.486
Reverse Course	.690	.572	.548	.564
Left-Right	.917	.768	.650	.588
Truncated Uniform	.697	.556	.509	. 517
column minimum	.690	•'556	.501	.486

# $\mathbf{p_k}$ for attacker strength equal 0.2

## Table I

### TL/ET

Rule	1.0	2.0	3.0	4.0
Uniform	.854	.784	.752	.760
Modified Left-Right	.878	.784	.752	.768
Reverse Course	.838	.791	.799	.831
Left-Right	.964	.909	.870	.854
Truncated Uniform	.846	.768	.768	.815
column minimum	.838	.768	.752	.760

 $\mathbf{p_k}$  for attacker strength equal 0.4

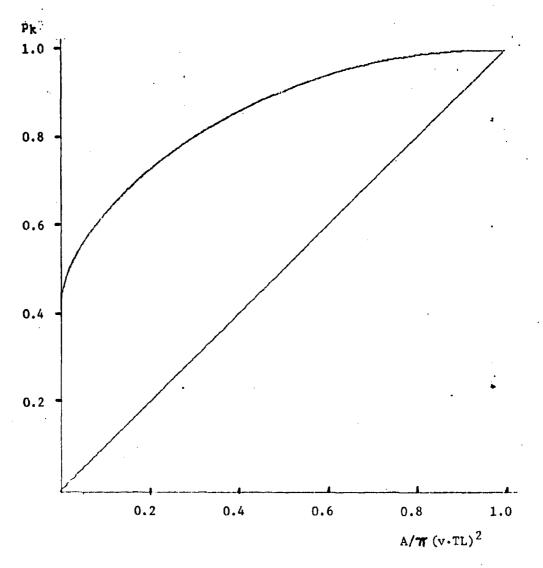
Table II

TL/ET

Rule	1.0	2.0	3.0	4.0
Uniform	.933	.909	.901	.91.7
Modified Left-Right	.948	. 909	. 901	.917
Reverse Course	.933	.917	. 925	.948
Left-Right	.987	. 987	. 980	.987
Truncated Uniform	.933	. 909	. 909	.933
column minimum	.933	.909	.901	.917

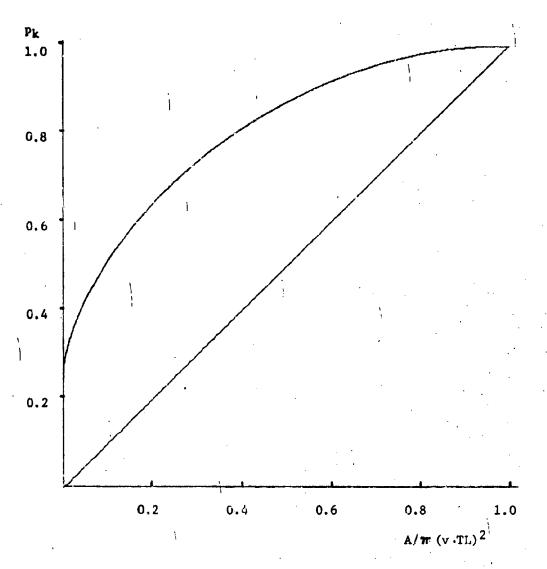
 $p_k$  for attacker strength equal 0.6

Table III



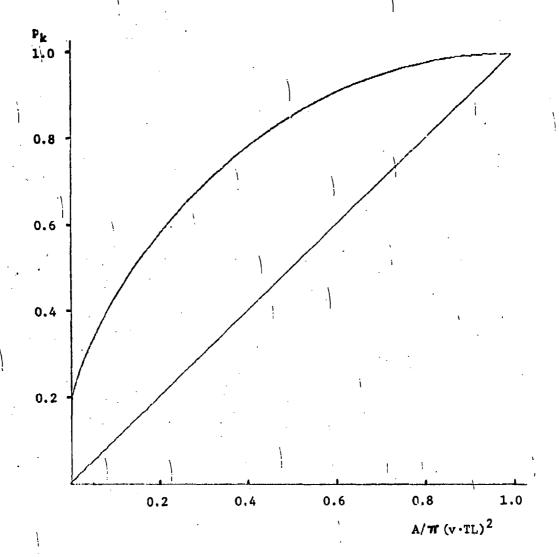
 $\mathbf{p}_{\mathbf{k}}$  versus Attacker Strength

Course Change Rule: Uniform ET = 2.0



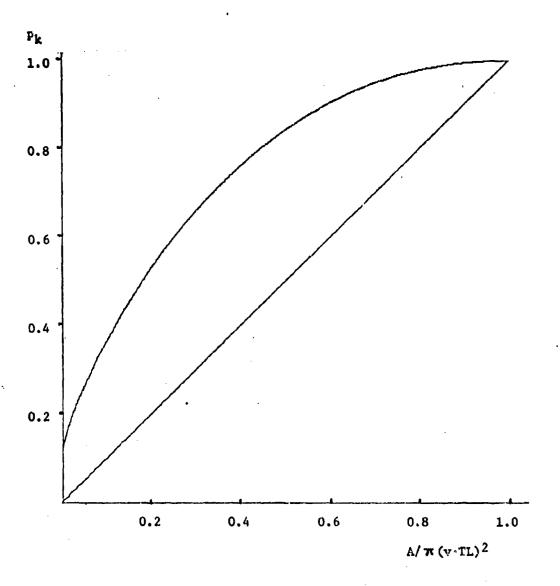
pk versus Attacker Strength

Course Change Rule: Uniform



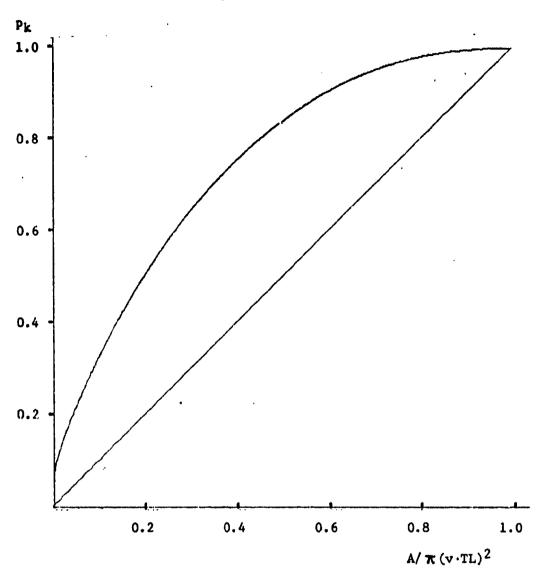
 $p_k$  versus Attacker Strength

Course Change Rule: Uniform ET = 1.0



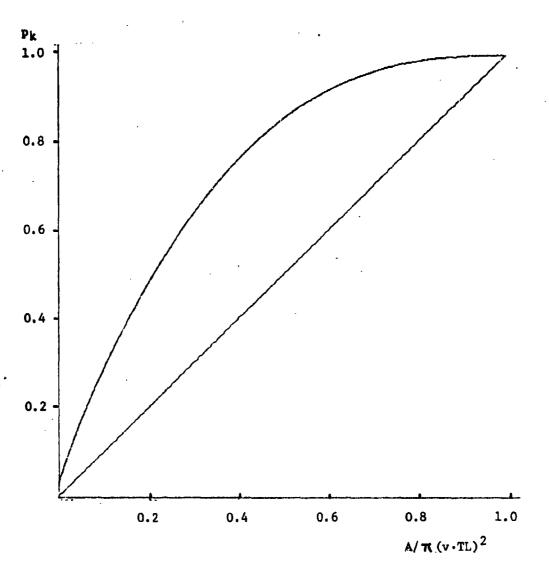
pk versus Attacker Strength

Course Change Rule: Uniform ET = 0.8



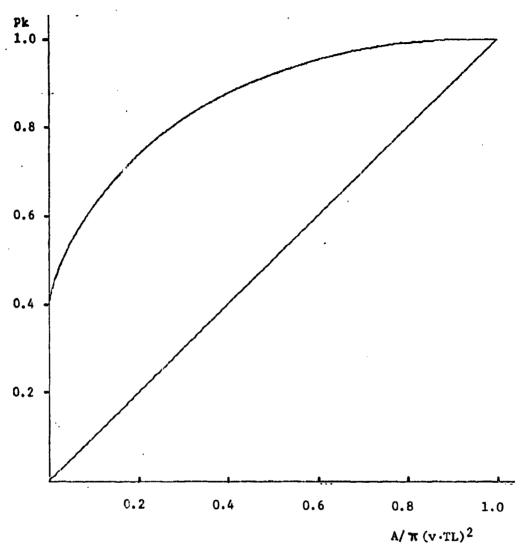
 $p_{\boldsymbol{k}}$  versus Attacker Strength

Course Change Rule: Uniform

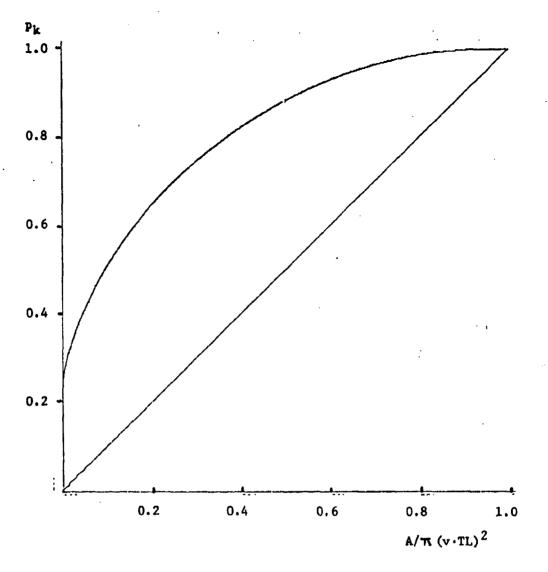


pk versus Attacker Strength

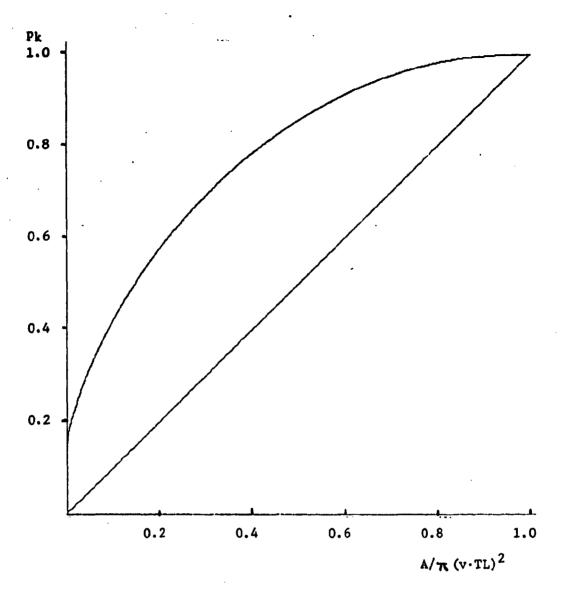
Course Change Rule: Uniform



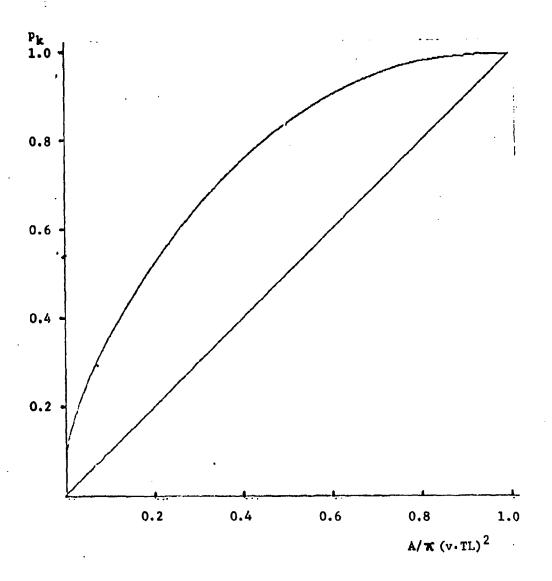
pk versus Attacker Strength



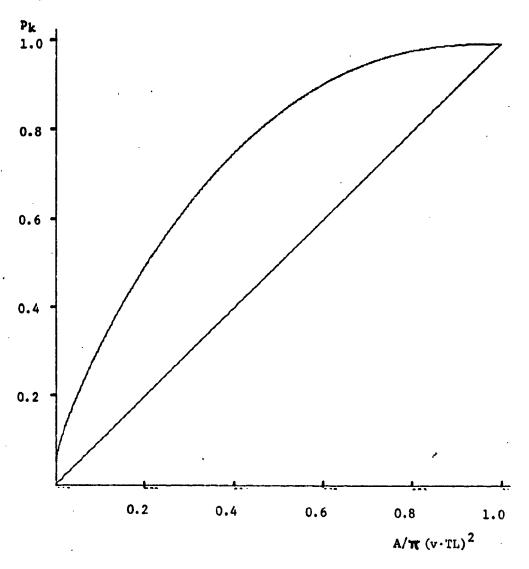
pk versus Attacker Strength



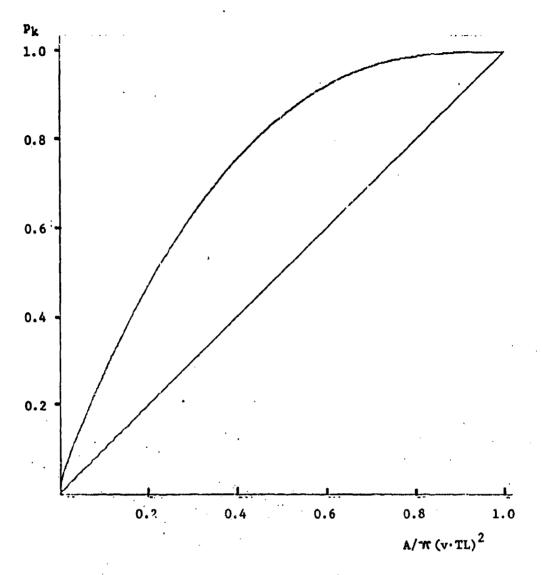
pk versus Attacker Strength



 $\mathbf{p}_{k}$  versus Attacker Strength

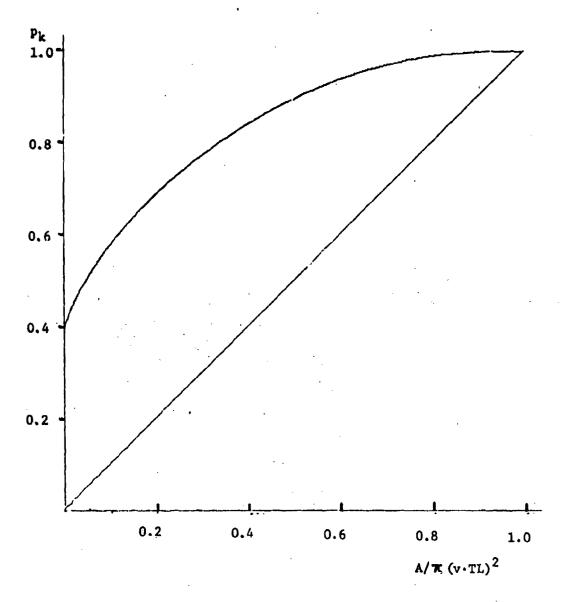


p<sub>k</sub> versus Attacker Strength



p<sub>k</sub> versus Attacker Strength

Course Change Rule: Modified Left-Right ET ≈ 0.5



pk versus Attacker Strength

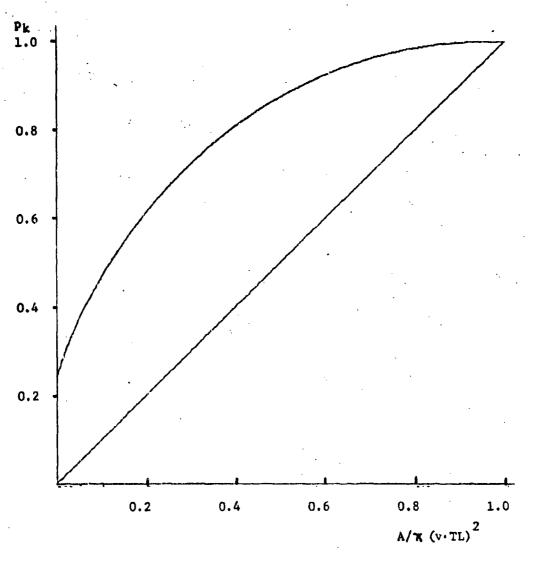
Course Change Rule: Reverse Course

とうできるのでは、全体を自体的できるのは無対しなっているがあ

1

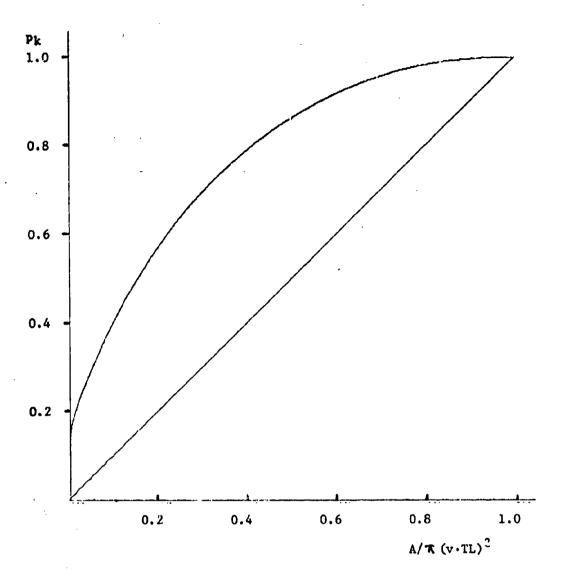
1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年,1990年

ET = 2.0



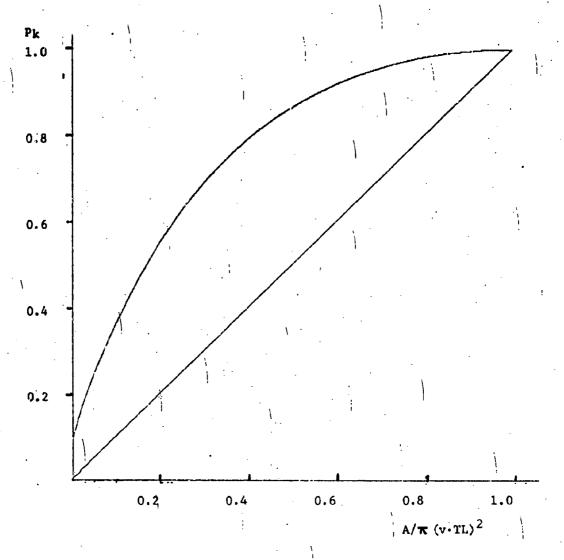
Pk versus Attacker Strength

Course Change Rule: Reverse Course



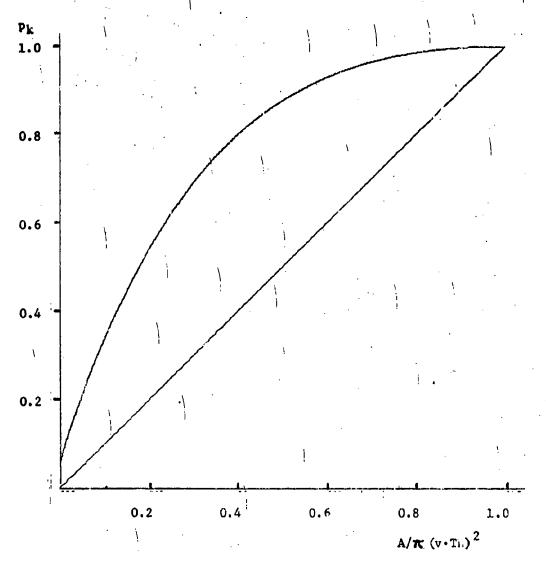
 $\mathbf{p_k}$  versus Attacker Strength

Course Change Rule: Reverse Course ET



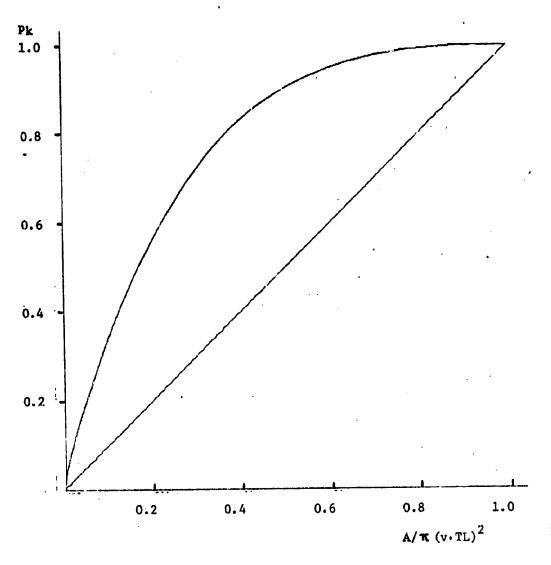
pk versus Attacker Strength

Course Change Rule: Reverse Course



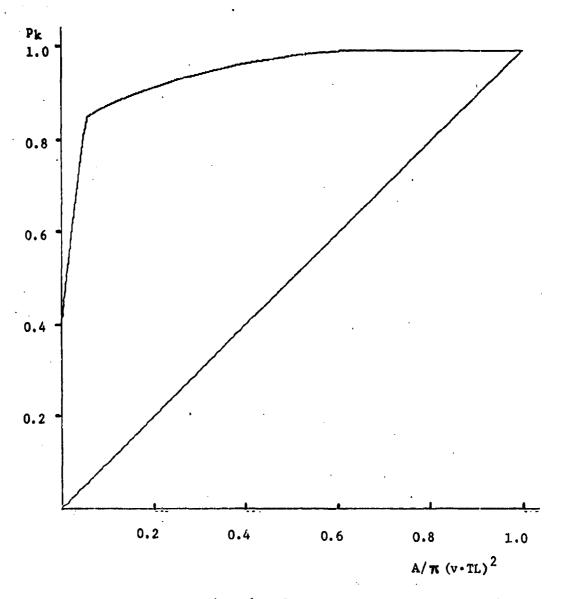
pk versus Attacker Strength

Course Change Rule: Reverse Course



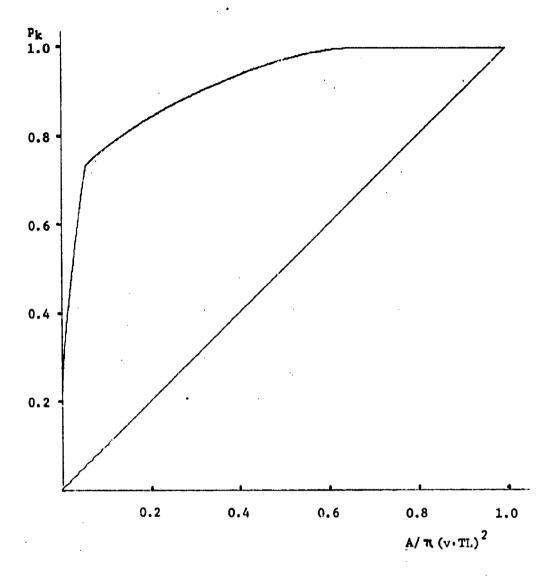
Pk versus Attacker Strength

Course Change Rule: Reverse Course ET = 0.5



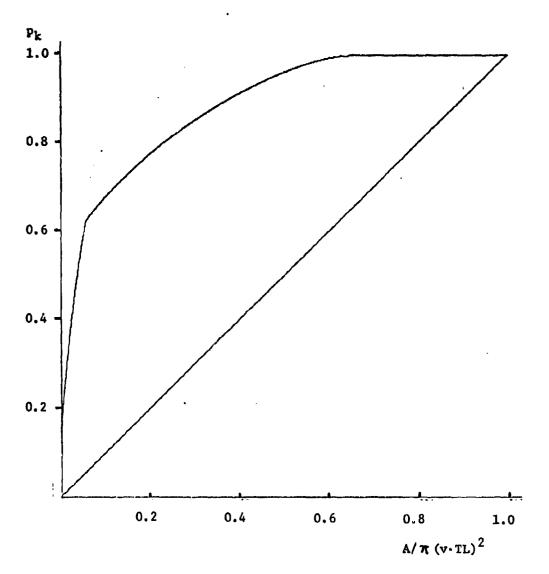
p<sub>k</sub> versus Attacker Strength

ET = 2.0

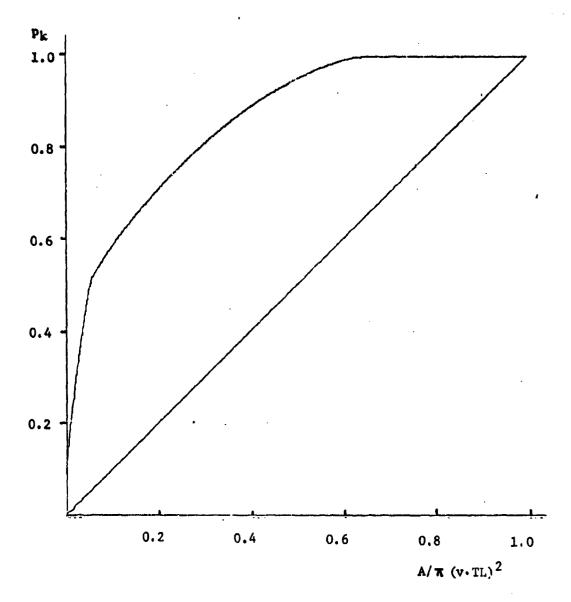


pk versus Attacker Strength

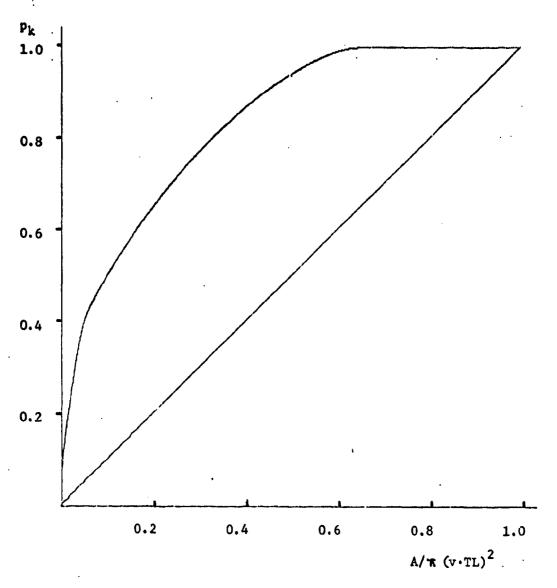
Course Change Rule: Left-Right ET = 1.33



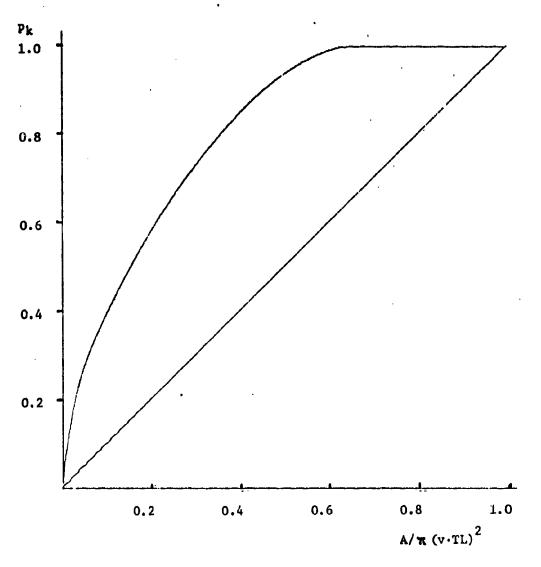
 $\mathbf{p}_{\mathbf{k}}$  versus Attacker Strength



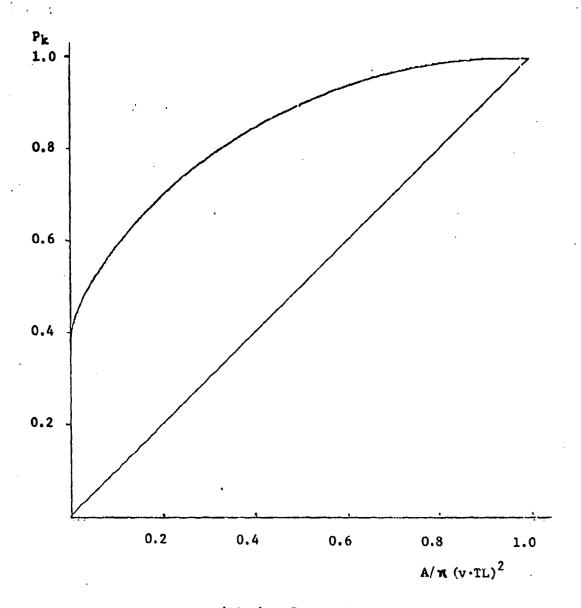
p. versus Attacker Strength



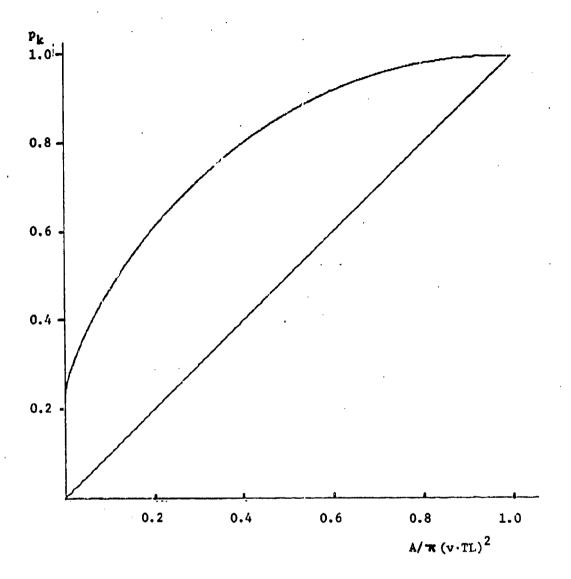
pk versus Attacker Strength



 $\mathbf{p}_{\mathbf{k}}$  versus Attacker Strength

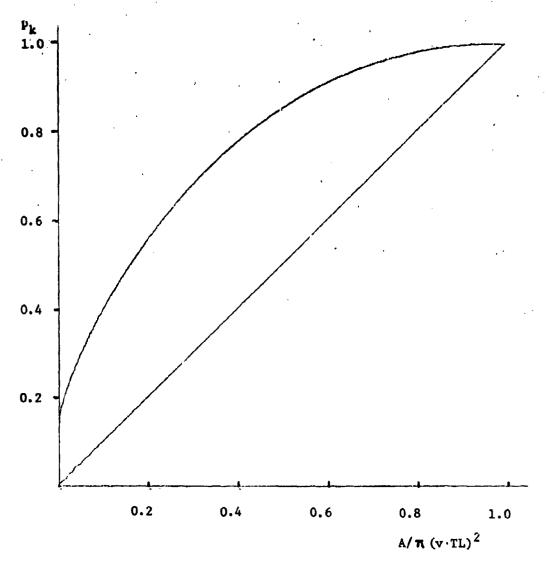


 $p_k$  versus Attacker Strength Course Change Rule: Truncated Uniform FT = 2.0



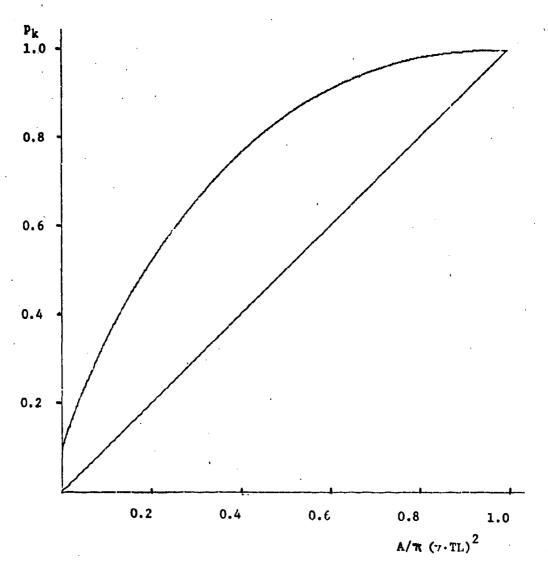
p<sub>k</sub> versus Attacker Strength

Course Change Rule: Truncated Uniform ET = 1.33



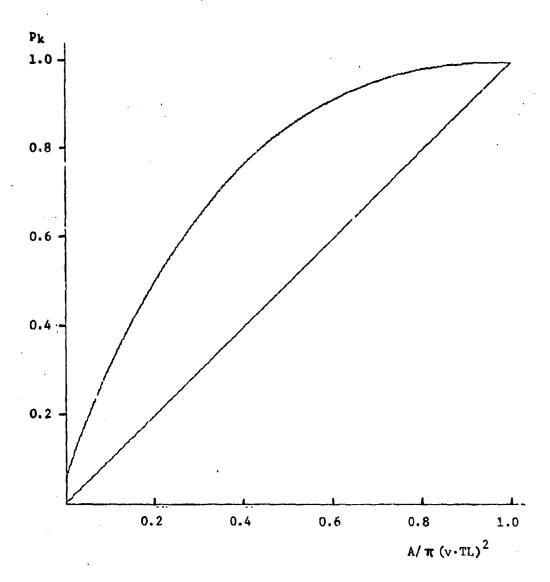
 $\mathbf{p}_{\mathbf{k}}$  versus Attacker Strength

Course Change Rule: Truncated Uniform



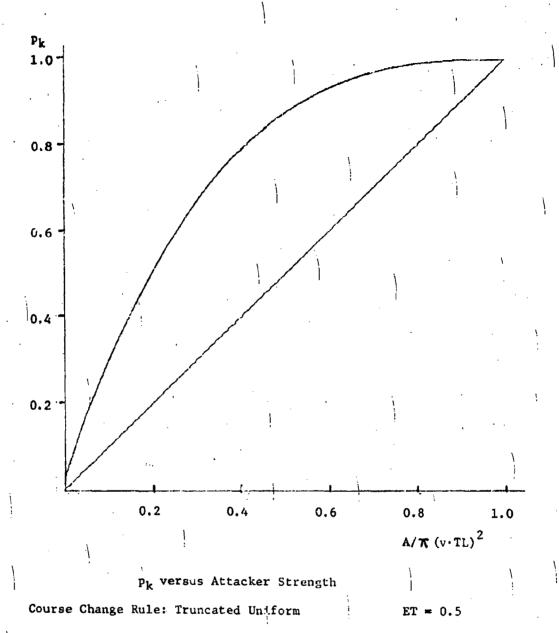
Pk versus Attacker Strength

Course Change Rule: Truncated Uniform



 $\mathbf{p}_{\mathbf{k}}$  versus Attacker Strength

Course Change Rule: Truncated Uniform



#### A SIMULATION OF THE CONTINUOUS EVASIVE

#### GAME FOR THE POISSON CLASS OF STRATEGIES

DIMENSION PP(41,41), INDEX(41,41)
DIMENSION XP(1681), QQ(41,41)
EQUIVALENCE (PP(1,1), XP(1))
DIMENSION EEX(2), EEY(2), EX(692), EY(692), EXX(692)
DIMENSION EYY(692)

PP IS THE PLAYING AREA AND HISTOGRAM. EACH CELL IN PP REPRESENTS AN AREA OF SIZE CELSIZ. INDEX IS A BOOK-KEEPING ARRAY USED TO DETERMINE WHICH CELLS IN PP ARE FEASIBLE, E.G. IF INDEX(I,J)=0 THEN PP(I,J) IS AN INFEASIBLE CELL. SIMILARLY IF INDEX(I,J)=1 OR 2 THEN PP(I,J) IS A FEASIBLE CELL.

PP IS A SQUARE WITH THE TIME-LATE CIRCLE INSCRIBED IN IT. THEREFORE PP HAS SOME CELLS THAT ARE NOT INSIDE THE TIME-LATE CIRCLE AND FOR THOSE CELLS THEIR INDEX VALUE IS ZERO. FOR THOSE CELLS IN PP THAT ARE CONTAINED ENTIRELY IN THE CIRCLE THE ASSOCIATED INDEX VALUE IS ONE. AND LASTLY THERE ARE THE CELLS IN PP THAT ARE ON THE EDGE OF THE CIRCLE, THESE ARE CALLED EDGE CELLS AND HAVE THE INDEX VALUE OF TWO.

NCCUNT=0
PI=3.1415926
DATA IX.V.TL.ET/37915,05.0,02.00,00.5/
V IS PARTICLE SPEED
TL IS THE TIME-LATE
ET IS THE MEAN TIME BETWEEN COURSE CHANGES
IX IS THE SEED FOR THE PSEUDO-RANDOM NUMBER GENERATORS

DELTAX=(2.0\*V\*T1)/41.0 DELTAX IS THE HORIZONTAL DIMENSION OF A CELL.

CELSIZ DELTAX\*\* 2 CELSIZ IS THE AMOUNT OF REAL AREA CONTAINED IN A CELL.

K=20
THE NUMBER OF CELLS IN EITHER DIMENSION IS ALWAYS A CONSTANT 41. THIS CONSTANT IS EXPRESSED AS AN ODD INTEGER AND WRITTEN IN THE FOLLOWING MANNER, 41 = 2 \* (K) + 1. THEREFORE K = 20.

ZERO OUT THE HISTOGRAM DO 5 I=1,41 DG 4 J=1,41 INDEX(I,J)=0

```
PP(I,J)=0
QQ(I,J)=0
CONTINUE
CONTINUE
CCCCCC
                                     NOW TO CHECK EACH OF THE DETERMINE ITS ASSOCIATED
                                    QUADRANT I
DD 42 J=21.41
DD 41 I=1.21
OUT=(V*TL-J*DELTAX)**2+((I-1)*DELTAX-V*TL)**2
IN =(V*TL-(J-1)*DELTAX)**2+(I*DELTAX-V*TL)**2
RADSQ=(V*TL)**2
IF((OUT.LE.RADSQ).AND.(IN.LE.RADSQ))INDEX(I.J)=1
IF((OUT.GT.RADSQ).AND.(IN.LE.RADSQ))INDEX(I.J)=0
IF((OUT.GT.RADSQ).AND.(IN.LE.RADSQ))INDEX(I.J)=2
CONTINUE
CONTINUE
CCCC
                                  QUADRANT II CHECK
DO 44 J=1,21
DO 43 I=1.21
OUT= (V*TL-(I-1)*DELTAX)**2+(V*TL-(J-1)*DELTAX)**2
IN=(V*TL-I*DELTAX)**2+(V*TL-J*DELTAX)**2
RADSQ=(V*TL)**2
IF((OUT.LE.RADSQ).AND.(IN.LE.RADSQ))INDEX(I,J)=1
IF((OUT.GT.RADSQ).AND.(IN.GT.RADSQ))INDEX(I,J)=0
IF((OUT.GT.RADSQ).AND.(IN.LE.RADSQ))INDEX(I,J)=2
CONTINUE
CONTINUE
                                    QUADPANT III
DD 46 J=1,21
DD 45 I=21,41
DUT=(V*TL-J*DELTAX)**2+(I*DELTAX-V*TL)**2
IN=(V*TL-J*DELTAX)**2+((I-1)*DELTAX-V*TL)**2
RADSQ=(V*TL)**2
IF((OUT*LE*RADSO)*AND*(IN*LE*RADSO))INDEX(I*J)=1
IF((OUT*GT*RADSO)*AND*(IN*GT*RADSO))INDEX(I*J)=0
IF((OUT*GT*RADSO)*AND*(IN*LE*RADSO))INDEX(I*J)=2
CONTINUE
CONTINUE
                                    QUADRANT IV CHECK
DO 48 J=21.41
DO 47 I=21.41
DUT=(V*TL-I*DELTAX)**2+(V*TL-J*DELTAX)**2
IN =(V*TL-I*DELTAX)**2+(V*TL-(J-1)*DELTAX)**2
RADSQ=(V*TL)**2
IF((OUT.LE.RADSQ).AND.(IN.LE.RADSQ))INDEX(I,J)=1
IF((OUT.GT.RADSQ).AND.(IN.LE.RADSQ))INDEX(I,J)=0
IF((OUT.GT.RADSQ).AND.(IN.LE.RADSQ))INDEX(I,J)=2
CONTINUE
CONTINUE
000000000000
                                    NOW TO SIMULATE THE PARTICLE MOTION UNDER THE SPECIFIED RULES. THIS IS THE MAIN DO LOOP IN THE PROGRAM. FIRST A TIME UNTIL THE NEXT COURSE CHANGE IS GENERATED. THEN A COURSE TO BE STEERRED IS GENERATED. XX AND YY ARE THE TWO COMPONENTS OF POSITION ADDED DUE TO A COURSE AND TIME SEGMENT. X AND Y ARE THE UPCATED POSITION FROM DATUM. AT TIME-LATE THE UPCATED POSITION IS CONVERTED TO A CELL POSITION AND THAT CELL VALUE IS INCREMENTED BY ONE.
```

```
DO 3 J=1,16810

X=0.0

Y=0.0

CLOCK=0.0

TR=TL-CLOCK

CALL RANDU(IX,IY,R)

IX=IY

CALL CORSE(R,C)

THETA=C

GO TO 66

1 IR=TL-CLOCK

CALL RANDU(IX,IY,R)

IX=IY

CALL RANDU(IX,IY,R)

IX=IY

CALL TRKTM(ST,R,T)

TT=AMIN1(T,TR)

CALL MOVE(V,TT,C,XX,YY)

CLOCK=CLOCK+T

X=X+XX

Y=Y+YY

IF(CLOCK-LT-TL)GO TO 1

XPRIME=Y*COS(THETA)+Y*SIN(THETA)

YPRIME=Y*COS(THETA)-X*SIN(THETA)

X=XPRIME
Y=YPRIME
Y=YPRIME
CALL RANDU(IX,IY,R)

IX=IY

CORR=1.0

CALL RANDU(IX,IY,R)

IX=IY
                                                 ÇALL RANDU(IX.IY.R)
IX=IY
                                            IX=IY

CORR=-1.0

CALL HISTO(K.DELTAX.R.CORR.Y.I)

M=I

THE PARTICULAR CELL I.J IS DETERMINED BY TWO SUCCESS-
IVE CALLS OF HISTO. IT IS POSSIBLE A POSITION X.Y

COULD BE DETERMINED TO BE IN AN INFEASIBLE CELL.

IF THIS HAPPENS THEN RESOLV WILL BE CALLED TO CHANGE
THAT CELL ASSIGNMENT IN A PRESCRIBED MANNER TO A

FEASIBLE CELL.

IF(INDEX(M.L).50.0) GO TO 31

PP(M.L)=PF(M,L)+1

GO TO 3

CALL RESOLV(L.M.I.N)

NCOUNT=NCOUNT+1

L=I
                                               L=I
M=N
GO TO 30
CONTINUE
                                            NUPCEL=O
NUPEDC=O
CRITE2=O.O
DD 52 I=1.41
DD 51 J=1.41
IF(PP(I,J).E0.0)GD TD 51
NUPCEL=NUPCEL+1
IF(INDEX(I,J).NE.2)GD TD 51
NUPCEL=NUPCEL+1
CRITE2=CRITE2+PP(I,J)/1681..0
CONTINUE
CONTINUE
CONTINUE
CRITE3=NUPEDC
RNUPED=NUPEDC
RNUPED=NUPEDC
RNUPEE=NUPED/RNUPCE
CRITE1=RNUPED/RNUPCE
C
```

```
NUPINC=NUPCEL-NUPEDC

212 WRITF(6,203)
203 FORMAT(11,60X,PP PAGE 1')
DO 205 I=1.41
WRITE(6,204) (PP(I,J),J=1,15)
204 FORMAT(',1517)
205 CONTINUE
WRITE(6,206)
206 FORMAT('1',60X,PP PAGE 2')
DO 208 I=1,41
WRITE(6,207)(PP(I,J),J=15,29)
207 FORMAT('',1517)
208 CONTINUE
WRITE(6,207)
PORMAT('',1517)
209 FORMAT('1',60X,PP PAGE 3')
DO 211 I=1,41
WRITE(6,210)(PP(I,J),J=29,41)
210 FORMAT('',1317)
211 CONTINUE
CCCCCC
                                   NOW THAT THE HISTOGRAM IS BUILT ITS ELEMENTS ARE ORDERED SO THE HIGHEST VALUES ARE IN THE LOWEST NUMBERED CELLS.
   E1000 IC=0

DD 1010 I=1.1680

IF(XP(I).GE.XP(I+1)) GD TO 1010

MAX=XP(I+1)

XP(I+1)=XP(I)

XP(I)=MAX

IC=10

1010 CONTINUE

IF(IC.NE.0)GD TO 1000

DD 2000 I=1.41

DD 2010 J=1.41

DD 2010 J=1.41

DD 2010 J=1.41

DD 1020 J=1.41

DD 1030 I=1.41

DD 1030 I=1.41

DD 1030 J=1.41

DD 1030 J=1.41

DD 1030 J=1.41

DD 1030 J=1.41

DD 1030 CONTINUE

1030 CONTINUE

1030 CONTINUE

1030 CONTINUE
CCCCCCC
                                    AFTER ORDERING THE CELL VALUES THEY ARE ACCUMLATED SO EACH CELL CONTAINS THE SUM OF ITS OWN VALUE AND ALL THE VALUES PRECEDING IT.
                                  CUMSUM=0

DO 11 I=1,41

DO 10 J=1,41

CUMSUM=CUMSUM+PP(I,J)

PP(I,J)=CUMSUM

CONTINUE

CONTINUE
                                   NUMEXC=0

NUMINC=0

NUMEDC=0

DD 33 I=1,41

DD 32 J=1,41

IF (INDEX(I,J).EQ.0) NUMEXC=NUMEXC+1

IF (INDEX(I,J).EQ.1) NUMINC=NUMINC+1

IF (INDEX(I,J).EQ.2) NUMEDC=NUMEDC+1

CONTINUE

CONTINUE

NUMCEL=NUMINC+NUMEDC

TOTCEL=NUMEXC+NUMEDC+NUMINC
                    32
33
```

```
NOW TO LOAD THE
TING VECTOR EY.
KILL POWER WILL
                                           FIRST 900 CELL VALUES INTO THE PLOT-
THE CUMULATIVE NUMBER OF LOOKS OR
BE PLOTTED ON THE X AXIS.
   EEX(1)=0.0
EEX(2)=1.0
EEY(1)=0.0
EEY(2)=1.0
  DO 15 I=1,16

DO 14 J=1,41

N=(I-1)*41+J

PP(N)=PP(I.J)/16810.0

PX+N)=N/1385.0

CONTINUE

CONTINUE

DO 16 J=1,36

I=17

N=(I-1)*41+J

EY'N)=PP(I.J)/16810.0

EX(N)=N/1385.0

CONTINUE
```

```
SUBROUTINE RANDU(IX,IY,YFL)
IY=IX*65539
IF(IY)5,6,6
IY=IY+2147483647+1
YFL=IY
YFL=IY
YFL=YFL*.4656613E-9
RETURN
END
     SUBROUTINE TRKTM(ET.R.T)
RA=1.0-R
T1=-ET*ALOG(R)
T2=-ET*ALOG(RA)
T=T1
*RETURN
END
       SUBROUTINE MOVE(VEL, TIME, ANG, X, Y)
X=VEL*TIME*COS(ANG)
Y=VEL*TIME*SIN(ANG)
RETURN
END
      SLBROUTINE HISTO(K, DELTAX, R, CORR, X, I)
UPBND=((2*K+1)*DELTAX)/2.0
L=2*K+1
XX=(X+(CORR*UPBND))/DELTAX
XX=CORR*XX
X1=AMOD(XX, 1.0)
M=INT(XX)
IF(M.E0.0)GD TO 1
IF(M.E0.0)GO TO 2
IF(X1.NE.0.0)GO TO 3
IF(R.GT.00.5)GO TO 3
I=M
IF(R • GT

I = M

GO TO 4

1 I=1

GO TO 4

2 I=L

GO TO 4

3 I=M+1

4 RETURN

END
        SUBROUTINE RESOLV(I.J.L.M)

IF(I.GT.21)GO TO 2

IF(J.GT.21)GO TO 1

L=I+1

M=J+1

GO TO 4

L=I+1

M=J-1

GO TO 4

IF(J.GT.21)GO_TO 3

L=I-1

M=J+1

GO TO 4

L=I-1

M=J-1

RETURN
          RETURN
  4
```

```
SUBROUTINE CORSE(R,C)
PI=3.1415926
A=0.0
B=2.0*PI
F=2.0*PI
DELTAC=R*(B-A)+A
C=C+DELTAC
C=AMOD(C,F)
RETURN
END
             SUBROUTINE TCORSE(R,C)
R IS THE UNIFORM VARIATE USED TO GENERATE THE NEXT
COURSE CHANGE.
CCCCCCC
             C IS THE PRESENT COURSE AND WILL BE RETURNED AFTER ADDING A NEW HEADING CHANGE.
             DELTAC IS THE AMOUNT OF THE NEW HEADING CHANGE
             S=0.20
CCCC
             S IS THE TEEPEE SLOPE AND IS BETWEEN O AND 2/(PI**2) = 0.202. NOTE, S CANNOT EQUAL 0.
             PI=3.1415927
C
             IF(0.0.LE.R.AND.R.LE.0.25)GO TO 1
 C
             IF(0.25.LT.R.AND.R.L5.0.5)GD TO 2
C
             IF(0.5.LT.R.AND.R.LE.0.75)GO TO 3
 C
             IF(0.75.LT.R.AND.R.LE.1.0)GO TO 4
             A=S/2.0
B=(1.0/(2.0*PI))-(S*PI/4.0)
D=-1.0*R
E=B**2-4.0*A*D
DELTAC=(-1.0*B+SQRT(E))/(2.0*A)
GO TO 5
            RPRIME=R-0.5

A=$/2.0

B=(1.0/(2.0*PI))-(5*PI/4.0)

D=-1.0*RPRIME

E=B**2-4.0*A*D

DELTAC=(-1.0*B+SQRT(E))/(2.0*A)

DELTAC=DELTAC+PI

GO TO 5
         2 A=(-1.0*S)/2.0

B=(1.0/(2.0*PI))+(3.0*S*PI/(4.0))

D=-1.0*((S*PI**2)/4.0)-R

E=B**2-4.0*A*D

DELTAC=(-1.0*B+SQRT(E))/(2.0*A)

GU TO 5
             RPRIME=R-0.5

A=(-1.0*S)/2.0

B=(1.0/(2.0*FI))+(3.0*S*PI/(4.0))

D=-1.0*((S*PI**2)/4.0)-RPRIME

E=B**2-4.0*A*D
```

```
DELTAC=(-1.0*B+SQRT(E))/(2.0*A)
DELTAC=DELTAC+PI
GO TO 5
C
                  5 C=C+DELTAC
                           F=2.0*PI
C
                          C=AMOD(C,F)
                          RETURN
END
                    SUBROUTINE PCORSE(R,C)
PI = 3.1415926
F=2.0*PI
S=1.0/(PI**)
IF(R.GT.O.5)GO TO 1
A=2.0*R/S
DELTAC=SQRT(A)
GO TO 3
A=-1.0*S/2.0
B=(1.0/(2.0*PI.+(3.0*PI*S/2.0))
D=-1.0*S/*(PI***')-R
E=(B***2)-4.0**A*D
DELTC2=(-B+SQRT(E))/(2.0*A)
DELTC2=(-B+SQRT(E))/(2.0*A)
IF(PI.LT.DELTC1.AND.DELTC1.LE.F)GO TO 2
DELTAC=DELTC2
GO TO 3
DELTAC=DELTC1
C=C+DELTAC
C=AMOD(C,F)
RETURN
END
                         SUBPOUTINE LRC DRS(R,C)
PI=3.1415926
F=2.0%PI
IF(R.GT.00.5)GD TO 1
C=C+(PI/2.0)
GO TO 2
C=C+((3.0%PI)/2.0)
C=AMOD(C,F)
RETURN
END
                          SUBROUTINE TRNCRS(R,C)
PI=3.1415926
F=2.0%PI
A=PI/6.0
B=(11.0*PI)/6.0
DELTAC=R+(B-A)+A
C=C+DELTAC
C=AMOD(C.F)
RETURN
END
```

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